

Tables

MARKET SHARE, October 2007					
Percent					
Instrument	First Quintile (Six Dealers)	Second Quintile (Six Dealers)	Third Quintile (Six Dealers)	Fourth Quintile (Six Dealers)	Last Quintile (Seven Dealers)
SPOT TRANSACTIONS					
Ranges held	≥4.55	4.12 - 2.38	2.19 - 1.32	0.90 - 0.62	≤0.37
Market share	64.70	17.36	11.19	4.82	1.92
OUTRIGHT FORWARDS					
Ranges held	≥6.02	5.73 - 2.53	2.48 - 1.06	0.69 - 0.24	≤0.23
Market share	60.22	24.96	10.84	3.26	0.73
FOREIGN EXCHANGE SWAPS					
Ranges held	≥5.72	5.01 - 4.08	4.07 - 1.52	1.38 - 0.67	≤0.53
Market share	46.10	27.00	18.78	5.86	2.25
OTC FOREIGN EXCHANGE OPTIONS					
Ranges held	≥6.05	5.90 - 3.86	3.09 - 1.32	0.84 - 0.16	≤0.11
Market share	55.21	28.58	12.70	3.17	0.35
Counterparty	First Quintile (Six Dealers)	Second Quintile (Six Dealers)	Third Quintile (Six Dealers)	Fourth Quintile (Six Dealers)	Last Quintile (Seven Dealers)
REPORTING DEALERS					
Ranges held	≥6.73	5.64 - 2.47	2.27 - 1.59	1.48 - 0.65	≤0.64
Market share	55.74	24.41	11.39	5.91	2.55
OTHER DEALERS					
Ranges held	≥4.21	4.05 - 3.04	2.54 - 1.94	1.18 - 0.62	≤0.59
Market share	59.37	19.78	13.31	5.67	1.85
OTHER FINANCIAL CUSTOMERS					
Ranges held	≥6.98	5.30 - 2.25	1.98 - 0.44	0.39 - 0.15	≤0.10
Market share	70.20	21.21	6.74	1.57	0.28
NONFINANCIAL CUSTOMERS					
Ranges held	≥4.70	4.55 - 1.78	1.74 - 0.81	0.73 - 0.49	≤0.43
Market share	70.72	16.34	7.55	3.71	1.71

Notes: The data are adjusted for double reporting of trades between reporting dealers. Total market share may not sum to 100 percent because of rounding.

MARKET SHARE, October 2007

Percent

Currency Pair	First Quintile (Six Dealers)	Second Quintile (Six Dealers)	Third Quintile (Six Dealers)	Fourth Quintile (Six Dealers)	Last Quintile (Seven Dealers)
U.S. DOLLAR VERSUS					
Euro					
Ranges held	≥4.61	4.52 - 2.93	2.77 - 2.02	1.14 - 0.62	≤0.36
Market share	57.11	22.17	14.19	5.05	1.48
Japanese yen					
Ranges held	≥5.63	4.85 - 2.44	2.28 - 1.82	1.33 - 0.59	≤0.58
Market share	58.12	22.21	12.28	5.38	2.04
British pound					
Ranges held	≥4.99	4.94 - 2.86	2.68 - 1.02	0.89 - 0.35	≤0.28
Market share	61.61	22.65	10.70	3.84	1.19
Canadian dollar					
Ranges held	≥5.58	4.91 - 3.41	3.34 - 1.45	1.01 - 0.34	≤0.28
Market share	55.47	24.31	15.16	4.10	0.95
Swiss franc					
Ranges held	≥5.22	4.09 - 2.44	2.24 - 1.22	0.82 - 0.19	≤0.16
Market share	67.68	18.48	10.39	2.77	0.68
Australian dollar					
Ranges held	≥5.90	5.10 - 2.88	2.66 - 1.37	1.20 - 0.26	≤0.25
Market share	59.28	23.62	11.81	4.27	1.01
Argentine peso					
Ranges held	≥6.31	5.56 - 2.12	1.97 - 0.13	0.00 - 0.00	≤0.00
Market share	70.07	22.05	7.87	0.00	0.00
Brazilian real					
Ranges held	≥4.39	4.22 - 2.02	1.92 - 0.72	0.57 - 0.03	≤0.03
Market share	70.22	20.10	8.18	1.46	0.03
Chilean peso					
Ranges held	≥3.86	3.85 - 2.34	2.25 - 0.12	0.06 - 0.00	≤0.00
Market share	76.48	18.93	4.37	0.20	0.00
Mexican peso					
Ranges held	≥6.96	6.95 - 2.84	2.49 - 1.39	1.11 - 0.27	≤0.20
Market share	57.46	26.76	10.44	4.85	0.46
All other currencies					
Ranges held	≥7.31	6.40 - 3.41	2.63 - 1.34	1.04 - 0.47	≤0.46
Market share	57.16	26.09	11.48	4.17	1.10
EURO VERSUS					
Japanese yen					
Ranges held	≥3.49	3.43 - 1.43	1.28 - 0.78	0.71 - 0.45	≤0.36
Market share	74.91	14.36	5.82	3.68	1.22
British pound					
Ranges held	≥4.41	4.28 - 2.34	2.07 - 1.18	1.03 - 0.44	≤0.40
Market share	65.24	19.90	9.87	3.92	1.05
Swiss franc					
Ranges held	≥4.59	4.54 - 2.12	2.08 - 1.14	0.96 - 0.13	≤0.12
Market share	66.86	20.02	9.63	2.98	0.51
ALL OTHER CURRENCY PAIRS					
Ranges held	≥5.66	5.07 - 4.57	2.89 - 1.52	1.33 - 0.67	≤0.65
Market share	49.51	29.27	13.70	6.18	1.36

Notes: The data are adjusted for double reporting of trades between reporting dealers. Total market share may not sum to 100 percent because of rounding.